QUANT ANALYZER PORTFOLIO REPORT

Portfolio

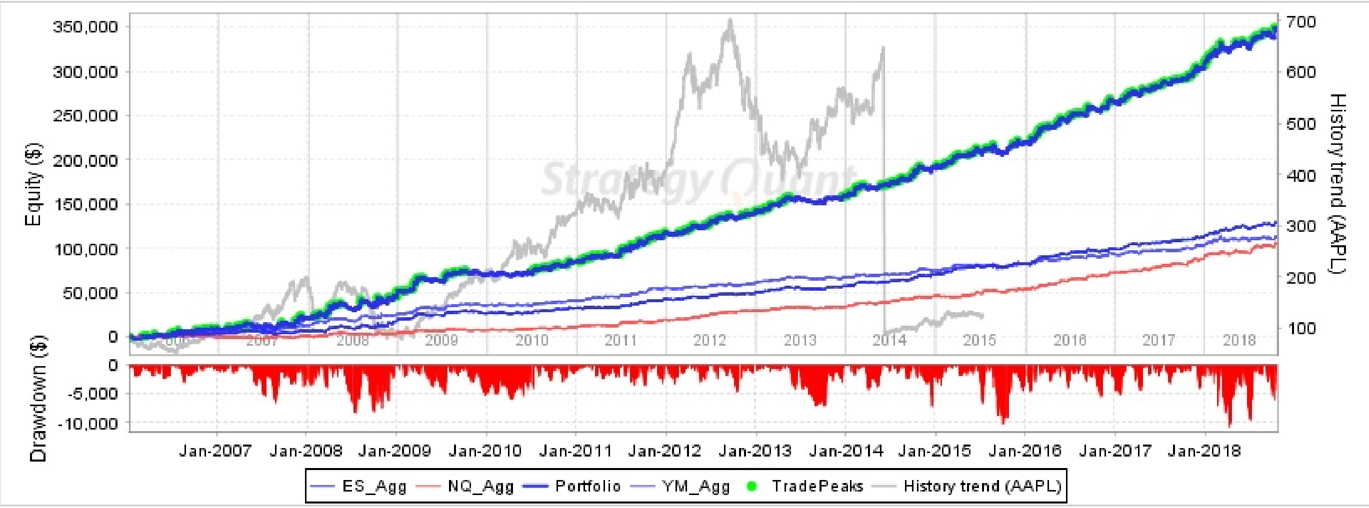
TOTAL PROFIT

$ 347010

PROFIT IN PIPS	43410 PIPS
YRLY AVG PROFIT	$ 27037.59
YRLY AVG % RET	54.08 %
CAGR	17.28 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
8061	0.12	1.51	31.75	47.85 %
DRAWDOWN	**% DRAWDOWN**	**DAILY AVG PROFIT**	**MTHLY AVG PROFIT**	**AVERAGE TRADE**
$ 10930	10.43 %	$ 133.72	$ 2253.31	$ 211.65
ANNUAL% / MAX DD%	**R EXPECTANCY**	**R EXP SCORE**	**SQN**	**SQN SCORE**
1.66	0.27 R	167.27 R	12.21	8.66

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit ($)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	ES_Agg	ES_Agg	unknown	$ 129725	10378 pips	2708	0.12	1.5
S3	NQ_Agg	NQ_Agg	unknown	$ 104250	10425 pips	2709	0.13	1.57
S4	YM_Agg	YM_Agg	unknown	$ 113035	22607 pips	2644	0.14	1.48

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	ES_Agg	27.03	47.49 %	$ 4800	8.34 %	$ 10105.9	$ 842.37	$ 62.73
S3	NQ_Agg	26.26	42.38 %	$ 3970	6.01 %	$ 8122.96	$ 676.95	$ 51.61
S4	YM_Agg	20.46	53.82 %	$ 5525	5.04 %	$ 8808.52	$ 733.99	$ 52.57

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	14337.5	4525	4230	227.5	4912.5	-5067.5	10080	7160	-2150	5762.5	0	0	44017.5
2017	1562.5	4355	4265	3202.5	585	3282.5	4330	1882.5	617.5	4695	10507.5	-1920	37365
2016	4455	4367.5	6805	787.5	9685	2862.5	2242.5	-62.5	8065	-4437.5	4370	6545	45685
2015	2377.5	3190	7830	-80	2935	3300	2352.5	1525	-8320	5567.5	5095	3037.5	28810
2014	2120	7900	-1815	885	3185	-107.5	2730	4937.5	2940	10555	-2645	1557.5	32242.5
2013	240	5040	1467.5	5145	285	2550	-3757.5	-2262.5	445	5042.5	317.5	2057.5	16570
2012	-3302.5	2715	3635	4615	-2140	6420	3922.5	-692.5	3477.5	-1482.5	3435	3865	24467.5
2011	1067.5	3710	2747.5	810	-1405	3902.5	3590	2717.5	3222.5	6835	3220	3005	33422.5
2010	180	1872.5	-2152.5	1870	47.5	20	3527.5	2160	1457.5	1732.5	1590	2307.5	14612.5
2009	5335	1175	11820	180	-915	-1052.5	7685	1145	2345	-572.5	-902.5	-2675	23567.5
2008	2335	2175	2452.5	5790	2177.5	-4687.5	2570	6967.5	-1850	1900	3357.5	2080	25267.5
2007	-527.5	217.5	2577.5	3030	-3117.5	-1192.5	1797.5	-215	1802.5	-567.5	7377.5	417.5	11600
2006	-1810	1280	597.5	1605	-1137.5	3835	2407.5	-1265	1132.5	470	1685	582.5	9382.5

STATS

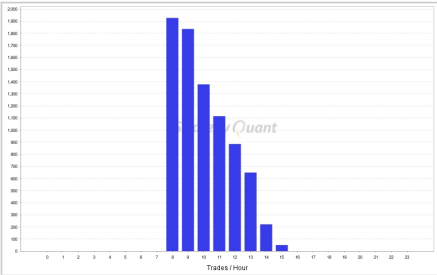
Strategy

Wins/Losses Ratio	0.92	Payout Ratio (Avg Win/Loss)	1.65	Average # of Bars in Trade	35.21
AHPR	0.03	Z-Score	-37.06	Z-Probability	99.9 %
Expectancy	43.05	Deviation	$ 358.63	Exposure	-999999999 %
Stagnation in Days	280	Stagnation in %	5.99 %		

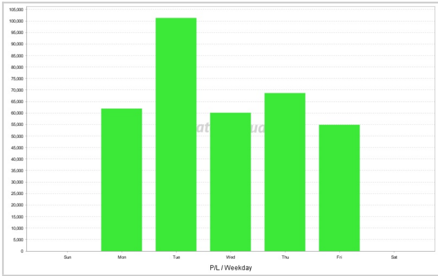
Trades

		# of Wins	3857	# of Losses	4204	# of Cancelled/Expired	0
Gross Profit	$ 1026545	Gross Loss	$ -679535	Average Win	$ 266.15	Average Loss	$ -161.64
Largest Win	$ 2705	Largest Loss	$ -3295	Max Consec Wins	26	Max Consec Losses	29
Avg Consec Wins	3.31	Avg Consec Loss	3.6	Avg # of Bars in Wins	47.31	Avg # of Bars in Losses	24.1

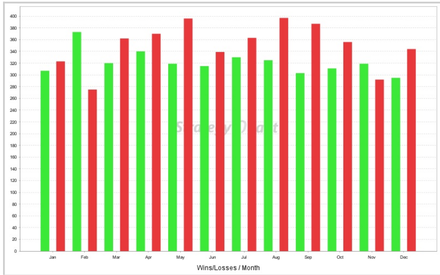
CHARTS



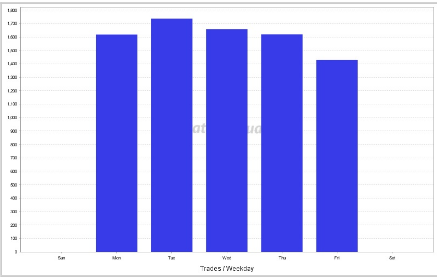
Trades by hour



P/L by weekday



Wins/Losses by month



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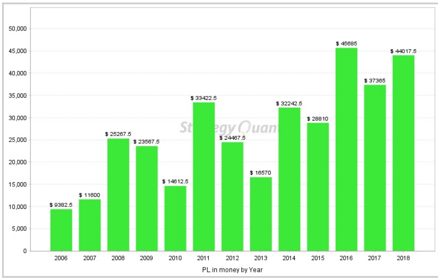
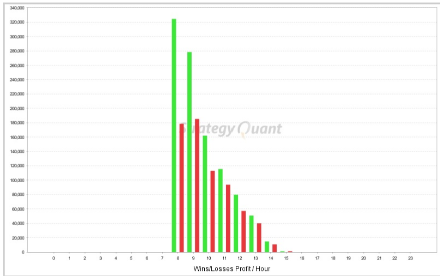
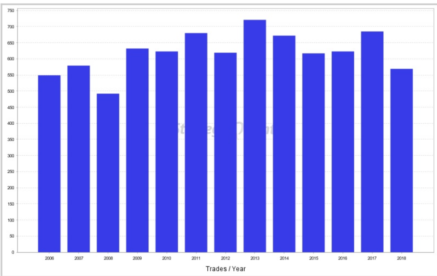


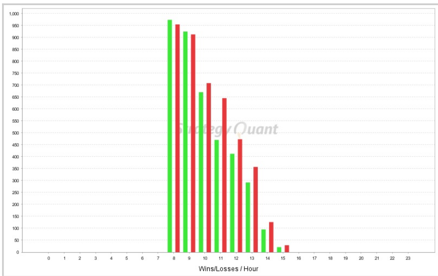
P/L by year



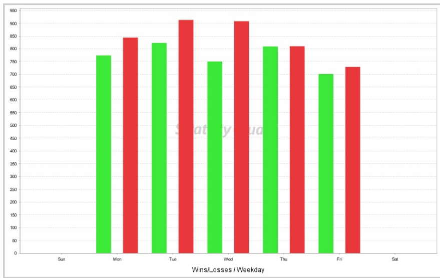
Wins/Losses Profit by hour



Trades by year



Wins/Losses by hour



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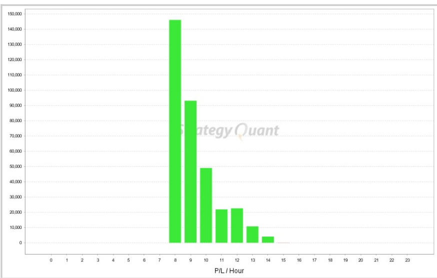

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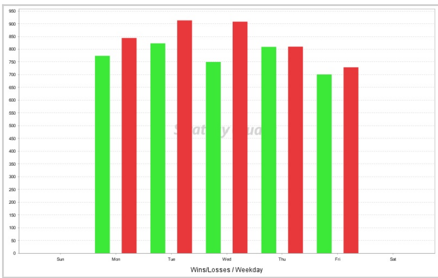

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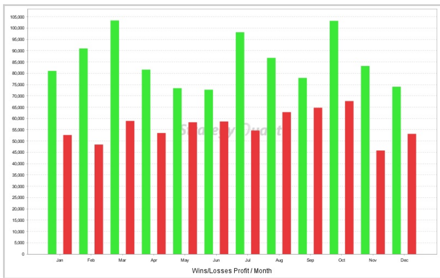

Wins/Losses Profit by month

Report generated by Quant Analyzer